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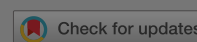
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Feng Ma, M. I. M. Wahab, Jing Liu ✉ & Li Liu

Pages 2087-2101 | Published online: 11 Oct 2017

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KEYWORDS:

- Volatility forecasting
- realized volatility
- economic policy uncertainty
- crude oil futures
- HAR-RV-type models

JEL CLASSIFICATION:

- C22
- C52
- C53


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Notes



¹ The E...
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² As deta... only a filter to
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(c) transactions not reported in chronological order. The same practices are used in

Chevallier and Sévi ([2012](#)) and Sévi ([2014](#)). Pit trading takes place between 9:30 am (ET) and 4:15 pm (ET).

³ We do not report all estimation results in the table, but they are available upon request.

Additional information

Funding

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